



	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
Non-US Fixed Income							
REPUBLIC OF ARGENTINA - ARS FLOATING RATE NOTE DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN ARARGE03E147 SEDOL B1MYWX3 EC0698-9B-7 ARS	3.03	10,000,000.00	303,043.00	318,000.00	(14,957.00)	78,065.47 68,522.56	26.37 %
REPUBLIC OF ARGENTINA NOTES DEC 15 2035 DTD 11/01/2005 HELD BY EUROCLEAR ISIN US040114GM64 SEDOL B0S5NQ3 042993-9S-6	12.53	7,500,000.00	939,600.00	1,038,750.00	(99,150.00)	237,652.50 209,077.50	26.07 %
Total Non-US Fixed Income			\$2,592,643.00	\$2,694,500.00	(\$101,857.00)	\$443,217.97 \$340,994.56	18.34 %

Complementary Structured Strategies

JPY CALL CAD PUT FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 76.9 AT EXP KI @ 69.65 XJPYCA-SJ-Z CAD	0.03	(769,000,000.00)	(240,639.18)	(347,756.17)	107,116.99		
JPY PUT CAD CALL FX EUROPEAN STYLE OPTION OCT 08, 2013 @ 80.9 XJPYPB-AZ-Z CAD	0.04	809,000,000.00	315,354.56	347,756.17	(32,401.61)		